LATINOS TRADING

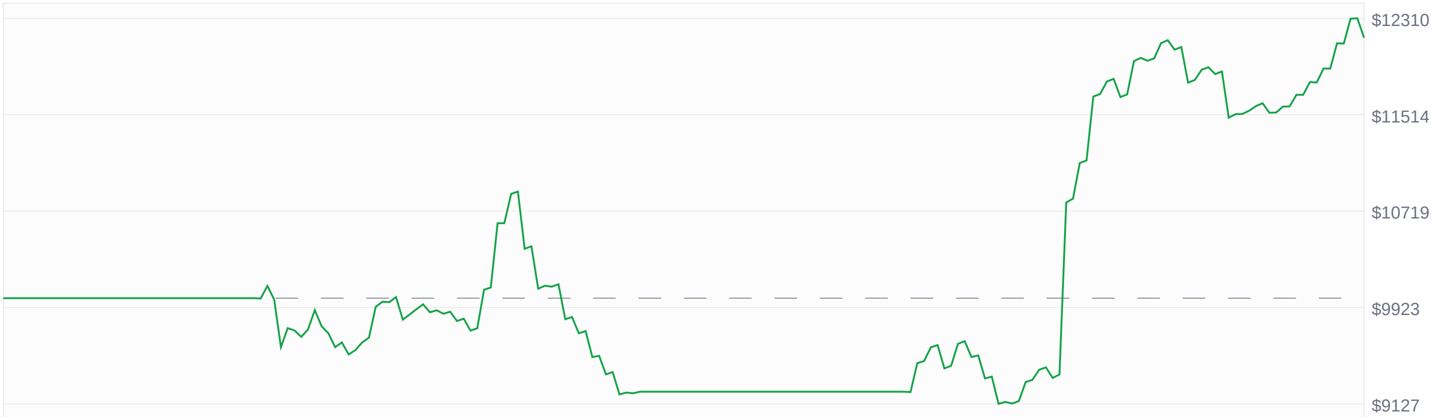
BACKTEST REPORT

Backtest #50440 · MSFT · EVO_GG1RSISNIP_v71

ROI	Sharpe	Win Rate	Max Drawdown
+21.45%	1.12	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v71 strategy generated a 21.45% ROI on Microsoft with a 1.12 Sharpe ratio, yet the 50% win rate and 14.24% drawdown reveal a lack of robustness. Statistical confidence is critically low due to only two trades, making the performance metrics highly susceptible to random noise rather than genuine alpha. While the positive return is promising, the sample size is insufficient to validate the strategy's viability under varied market conditions. The immediate next step is to backtest the logic over a longer historical window to confirm whether the returns are statistically significant.

ADDITIONAL METRICS

CAGR	**21.45%**
Sortino Ratio	**1.03**
Turnover	**4.06x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12149.06**

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